APEX Clearing System Reports Specifications

V1.0.10

Revision History:

Version	Date	Change
1.00	6 February 2018	First Draft
1.01	28 February 2018	Change: Added “Trade History Report” Added “Margin Summary Report” Added “Open Position Report” Removed “Future Position Report” Removed “Futures Matched Trade Report”.
1.02	6 March 2018	Added “Counter Party” column in “Trade History Report” Added “RVM” column in “Open Position Report”
1.03	9 March 2018	Added “Margin Call Report”
1.04	12 March 2018	Added “Close Price Report”
1.05	11 April 2018	Added “Commodity” column in “Open Position Report”
1.06	23 Sep 2018	Added “Contract Code” column in “Margin Summary Report” Added “Ccy” column in “Open Position Report” Introduced “Cash Settlement Futures Report”
1.0.7	8th Oct 2018	Added “Venue”, “Pos Acct” and “Side” to “Daily Fee Report”
1.0.8	18th March 2019	1) Add section 6 - Daily Fee Report V2 2) Section 5 - Daily Fee Report (Mark obsolete) 3) Add rollover Fee to Daily Fee Report 4) New report in section 11– Rollover Rate Report 5) New report in section 12 – Rollover Position Report 6) Add “Available Time” to all reports
1.0.9	9th May 2019	1) Add “No. Days Rolled” to Rollover Rate Report 2) Add “Contract Size” to Rollover Position Report 3) Revised description in Rollover Position Report
1.0.10	27th May 2019	1) Change sign for “Rollover Interest”. Now positive for collection while negative for payment

Contents

1. Trade History Report

Purpose:

- The purpose of these reports is to list down all trades done on current business date, including last night's T+1 session, if there is any.

Scope:

- These reports will contain a full audit trail of a members trading activity for current business date (including backdated trades, for example an OTC trade) and the respective status of those activities, i.e. accepted or cancelled.
- There should be one row per trade action (for e.g. give-up is consider one trade action).

Attributes:

Header	Mandatory	Format	Description
Trade Date	Yes	dd/mm/yyyy	Date when trade is executed
Clearing Member	Yes	String	Clearing Member ID
Trading Member	No	String	Trading Member ID. Empty for now
Acct Id	Yes	String <Member ID>_<Type><Position Type>_<Client ID> e.g. A3001_CO_003001	Position Account ID ➢ Member ID: unique ID for clearing member ➢ Type: C (Customer) or P (Proprietary) ➢ Position Type: N (Net) or O (Omnibus) Note: "Proprietary Default" account is mapped to "PO" since it's omnibus account.
Client ID	Yes	String	Client ID i.e. for Position Account "A3001_CO_003001", Client ID w be "003001"
Biz Unit	No	String	This is a free text entered by trader when sending a new order.
Trading User	No	String	This is Trading System login ID.

Venue	Yes	String	Possible values are: 1. Exchange 2. Counter
Contract	Yes	String	Tradable Instrument ID, e.g. PF1806
Ccy	Yes	String	Currency symbol, e.g. USD
Contract Size	Yes	Integer	Product unit multiplier. E.g. 1 lot is 10MT.
Price	Yes	Float	This is trade price.
Qty	Yes	Integer	This is the number of contracts bought or sold.
Side	Yes	String	Buy or Sell
State	Yes	String	Possible values are: 1. Matched 2. Cancelled
Event Desc	Yes	String	Valid values are: 17 –New TradeReport 22–Taken Up 23 –Given Up 56 –Busted 10009 –Trade Transfer In 10010 –Trade Transfer Out 10011 –Removed by Trade Split 10012 –Added by Trade Split 10013 –Partial Trade Transfer Out 10014 –Partial Trade Transfer In 10015 – Partial Give Up
Event Type	Yes	String	Possible values are: 1. Insert 2. Cancel
Tran Time	Yes	dd/mm/yyyy hh:MM:ss	Local time when the trade was created.
Mod Time	Yes	dd/mm/yyyy hh:MM:ss	Local time when the trade was last modified.
Client Order Id	Yes	String	Order ID set by client of trading system.

Order Id	Yes	String	Unique Order ID set by trading system. Starting from 1 daily.
Exec Id	Yes	String	Unique Trading System Execution ID for the business day. Starting from 1 daily. Each leg of a trade will have the same "Exec Id"
2nd Exec Id	Yes	String	Trading System ID. Each leg of a trade will have different "2nd Exec Id".
Trade Id	Yes	Integer	Clearing System Trade ID. Each leg of a trade will have different "Trade id". A new "Trade Id" will be issued if a trade is taken up by another member or transferred out.
Counter Party	No	String	For a given up trade, this field shows the Member ID who takes up the trade. For a taken up trade, this field shows the Member ID who gives up the trade.

sFTP location:

- /download/member_reports/yyyymmdd/STANDARD/data

CSV File name format:

- yyyymmdd_<Member ID>_TRADE_HISTORY.csv
- E.g. 20180223_A3001_TRADE_HISTORY.csv

Available Time:

- 19:30 on exchange open day

2. Listed Contracts Report

Purpose:

- The purpose of these reports is to dump all the contracts not settled yet in the market.

Scope:

- These reports contain information of each unsettled instruments, including the contract expired but not settled.

Attribute	Mandatory	Format	Description
Contract	Y	String	e.g. PF1806
Contract Type	Y	String	e.g. FUTURES
Underlying	Y	String	e.g. PO
Currency	Y	String	e.g. USD
Expiry Date	Y	String	dd/mm/yyyy e.g. 15/06/2018
Settlement Date	Y	String	dd/mm/yyyy e.g. 31/07/2018
Contract Size	Y	Integer	i.e. 10 for Palm Olein Futures

sFTP location:

- /download/marketwide_reports/yyyymmdd/

CSV File name format:

- yyyymmdd_FUTURES_LISTED_CONTRACT.csv
- E.g.: 20180213_FUTURES_LISTED_CONTRACT.csv

Available Time:

- Twice a day at 11:00 and 21:00 on exchange open day

3. Open Position Report

Purpose:

- The purpose of this report is to give the Members details and totals for each instrument of their open positions per Position Account.

Attribute	Mandatory	Format	Description
Report Date	Yes	dd/mm/yyyy	Reporting date
Clearing Member	Yes	String	Member ID. E.g. A3001
Position Account	No	String	Position Account ID. e.g. A1001_CO_123456
Contract	Yes	String	Tradable instrument ID as per req. e.g. PF1806
Commodity	Yes	String	Underlying name. e.g. PO
Contract Type	Yes	String	Type of Future contract. E.g. Future
Open Long	Yes	Integer	0 if no open position
Open Short	Yes	Integer	0 if no open position
DSP/FSP	Yes	Float	On Last Trading Day it will show FSP. Otherwise, it will show DSP.
RVM	Yes	Float	Real Variation Margin, including P&L generated from: 1. Existing positions rolled from yesterday marked with today's settlement price ➢ (settlement price – yesterday's settlement price) × lots × size 2. Newly opened positions marked with today's settlement price ➢ (settlement price – open price) × lots × size 3. Closed positions ➢ (trade price – yesterday's settlement price) × lots × size
Ccy	Yes	String	ISO3 currency code against which RVM is realized

sFTP location:

- /download/member_reports/ yyyymmdd/STANDARD/data

CSV File name format:

- yyyymmdd_ <Member ID>_OPEN_POSITION.csv
- E.g. 20180202_A3001_OPEN_POSITION.csv

Available Time:

- 20:30 on exchange open day

4. Margin Summary Report

Purpose:

- The Margin Summary Report will show the Members margins summarized per position account.

Attribute	Mandatory	Format	Description
Report Date	Yes	dd/mm/ccyy	Business day on which margin requirement is calculated
Clearing Member	Yes	String	Clearing Member ID. E.g. A3001
Position Account	Yes	String <Member ID>_<Type><Position Type>_<Client ID> e.g. A3001_CO_003001	Position Account ID ➢ Member ID: unique ID for clearing member ➢ Type: C (Customer) or P (Proprietary) ➢ Position Type: N (Net) or O (Omnibus) Note: “Proprietary Default” account is mapped to “PO” since it’s omnibus account. Please note that there might be 2 sudo position account. Namely “<Member>_PROPRIETARY_AM” and “<Member>_CUSTOMER_AM” to host additional margin
Initial Margin	Yes	Float	Total Initial Margin for the position account Displayed with two decimals.
Additional Margin	Yes	Float	Total Additional Margin for the position account Displayed with two decimals.
Ccy	Yes	String	e.g. USD
Contract Code	Conditional	String	Contract Code / Combined Commodity over which initial margin is charged. E.g. PF, UC This field is Mandatory for Initial Margin Rows

sFTP location:

- /download/member_reports/ yyyymmdd/STANDARD/data

CSV File name format:

- yyyymmdd_ <Member ID>_MARGIN_SUMMARY.csv
- E.g. 20180223_A3001_MARGIN_SUMMARY.csv

Available Time:

- 20:30 on exchange open day

5. Daily Fee Report [Obsolete]

We'll still generate this report in production environment for fairly long period till all members migrate to the new version

Attribute	Mandatory	Format	Description
Report_Date	Yes	yyyymmdd	Business day when the report is generated.
Clearing Member	Yes	String	Member ID. E.g. A3001
Contract	Yes	String	The contract name. e.g. PF1806
Contract Type	Yes	String	The contract type (instrument type). E.g. Future
Clearing Reference	Yes	String	Reference to the trade for which the fee is applied to, unique for each side of a trade.
Venue	Yes	String	Possible values are: 1. Exchange 2. Counter
Size	Yes	Integer	Trade size.
Fee Rule Id	Yes	Integer	Identifier for the rule leading up to this fee.
Fee Name	Yes	String	e.g. "Trading Fee (PF)", "Block Trade Clearing Fee (UC)" etc
Fee Type	Yes	String	Fee type identifier. Possible values are: Value: Description EXCHANGE_FEE: Exchange fees CLEARING_FEE: Clearing fees CASH_SETTLEMENT_FEE: Cash Settlement Fee DELIVERY_FEE: Physical Delivery Fee ROLLOVER_FEE: Perpetual Daily Rollover Fee
Fee Ccy	Yes	String	Fee currency. E.g. USD
Member Category	Yes	String	e.g. "GENERAL_CLEARING_MEMBER"
Fee Total	Yes	Float	Value of the fee. This will be zero if there is a fee exception rules specified.

Fee Rate	Yes	Float	The fee rate of the applied fee rule. This is always the Fee rate on the applied rule, i.e. even if the rule is an exempt rule. This will be zero if there is a fee exempt.
Original Fee Rate	Yes	Float	If there is an exempt rule applied, this is the value of the original fee rule that is exempted.
GST Rate	Yes	Float	e.g. 0.07
GST Rule Id	Yes	Integer	Identifier for the GST rule leading up to the reported GST.
Exchange Trade Type	Yes	String	Possible values are: 1. Normal 2. Block Trade 3. EFRP
Event Type	Yes	String	Possible values are: 1. Give up 2. Take up 3. Cleared Trades 4. Expired Position
Position Acct	Yes	String	Position account fee is charged against
Side	Yes	String	Possible values are: 1. Buy 2. Sell

sFTP location:

- /download/member_reports/yyyymmdd/STANDARD/data

CSV File name format:

- yyyymmdd_<Member ID>_DAILY_FEE.csv
- E.g. 20180202_A3001_DAILY_FEE.csv

Available Time:

- 20:30 on exchange open day

6. Daily Fee Report V2 (To be released)

Attribute	Mandatory	Format	Description
Report_Date	Yes	yyyymmdd	Business day when the report is generated.
Clearing Member	Yes	String	Member ID. E.g. A3001
Contract	Yes	String	This field contains contract code when contract type is Futures When Contract Type is AWR (APEX Warehouse Receipt) fees. This field contains underlying ID for e.g. "FO"
Contract Type	Yes	String	1. Future 2. AWR
Size	Yes	Integer	Chargeable size
Fee Rule Id	Yes	Integer	Identifier for the rule leading up to this fee.
Fee Name	Yes	String	e.g. "Trading Fee (PF)", "Block Trade Clearing Fee (UC)" etc

<table>
<tr><td>Fee Type</td><td>Yes</td><td>String</td><td>Fee type identifier. Possible values are:
<table>
<tr><th>Value</th><th>Description</th></tr>
<tr><td>NORMAL_TRADE_EXECUTION_FEE</td><td>Execution fees</td></tr>
<tr><td>NORMAL_TRADE_CLEARING_FEE</td><td>Clearing fees</td></tr>
<tr><td>BLOCK_TRADE_EXECUTION_FEE</td><td>Execution fees</td></tr>
<tr><td>BLOCK_TRADE_CLEARING_FEE</td><td>Clearing fees</td></tr>
<tr><td>EFRP_TRADE_EXECUTION_FEE</td><td>Execution fees</td></tr>
<tr><td>EFRP_TRADE_CLEARING_FEE</td><td>Clearing fees</td></tr>
<tr><td>CASH_SETTLEMENT_FEE</td><td>Cash Settlement Fee</td></tr>
<tr><td>DELIVERY_FEE</td><td>Physical Delivery Fee</td></tr>
<tr><td>ROLLOVER_FEE</td><td>Perpetual Daily Rollover Fee</td></tr>
<tr><td>AWR_MANAGEMENT_FEE</td><td>WMS Management Fee</td></tr>
<tr><td>TITLE_TRANSFER_FEE</td><td>WMS Title Transfer Fee</td></tr>
<tr><td>FEE_REFUND</td><td>WMS Fee Refund</td></tr>
</table>
</td></tr>
<tr><td>Fee Ccy</td><td>Yes</td><td>String</td><td>Fee currency. E.g. USD</td></tr>
<tr><td>Fee Total</td><td>Yes</td><td>Float</td><td>Value of the fee. This will be zero if there is a fee exception rules specified.</td></tr>
<tr><td>Fee Rate</td><td>Yes</td><td>Float</td><td>The fee rate of the applied fee rule. This is always the Fee rate on the applied rule, i.e. even if the rule is an exempt rule. This will be zero if there is a fee exempt.</td></tr>
<tr><td>Original Fee Rate</td><td>Yes</td><td>Float</td><td>If there is an exempt rule applied, this is the value of the original fee rule that is exempted.</td></tr>
<tr><td>GST Rate</td><td>Yes</td><td>Float</td><td>e.g. 0.07</td></tr>
<tr><td>Delivery Account</td><td>Yes</td><td>String</td><td>Delivery Account ID for AWR fees. Otherwise NA</td></tr>
<tr><td>Position Acct</td><td>Yes</td><td>String</td><td>Position account whereby fee is charged against</td></tr>
<tr><td>Side</td><td>Yes</td><td>String</td><td>For trade fee it is either “Buy” or “Sell”

While for position it is “Long” or “Short”</td></tr>
</table>

sFTP location:

- /download/member_reports/yyyymmdd/STANDARD/data

CSV File name format:

- yyyymmdd_<Member ID>_DAILY_FEE_V2.csv
- E.g. 20180202_A3001_DAILY_FEE_V2.csv

Available Time:

- 20:30 on exchange open day

7. Financial Summary Report

Purpose:

- The purpose of this report is to provide members with the breakdown to the cash balances on a daily basis.

Scope:

- Values in the summary report are actual monetary movements.
- The report will contain any collateral account such as Guaranty Fund, Coupon (Cash) Account, and any other accounts that have a cash balance, asset or liability on them.
- Report should be produced even if there is just a balance but no activities during the day, and if the activities net to zero or if an activity reduces the opening balance to zero.

Attribute	Mandatory	Format	Description
Financial Item	Yes	String	Please refer to note for "Financial Item" below.
Member Name	Yes	String	Member's Name
Member ID	Yes	String	Member ID
Report Date	Yes	dd/mm/yyyy	Business date to report
Cash Account	Yes	String	Cash Account
Currency	Yes	String	Currency
Amount	Yes	Float	Cash amount

Note for "Financial Item":

Possible values are:

1. Opening Balance
2. Fees
3. Interest
4. Cash Journal
5. Invoice and Account Sales
6. Premium
7. Realised P+L
8. Closing Balance
9. Pending Cash

Explanations for each item:

1. Opening Balance

Publish closing cash balances from previous COB

This will be the opening balance from the current business day or zero on the first day of trading.
The opening balance should be the same as the closing balance from the previous business day.
E.g. after Close of Business Monday, the opening balance for Monday will be the closing balance from Friday.

2. Fees

This is a summary of Trade fees, Clearing Fees

3. Interest

This is the summary of Collateral Interest (A part of the member invoice payment)

4. Cash Journal

This will contain all cash movements from the previous day or those that were pending that have reached value date and is settled.

Cover call movements from the previous working day either debit or credits depending if the call was moving funds to or from the Clearing House and has reached value date and is settled.

Reflection of any Intraday cash movements whether on the back of an intraday margin call or Member elected cash collateral movements with appropriate value date

Cash movements journaled from other Members accounts and has reached value date and is settled.

Coupon payments will be in this field, the activity report will show all details including narratives and has reached value date and is settled.

Transaction Type/ Reason:

- Manual Ledger
- Margin Call (positive and negative)
- Vostro-Vostro Transfer (Cash)
- Manual Cash Lodge
- Manual Cash Withdraw
- any other reason, or if there are no reason

5. Invoice and Account Sales

    Transaction Type/ Reason

6. Premium

    The total of all premiums net figure of all buys and sells in underlying currency therefore will need separate summaries for each currencies these will be produced when appropriate value date.

    Note, not applicable for current system set up.

7. Realised P+L

    Realised P+L from those contracts that settle via Realised Variation Margin.

8. Closing Balance

    This will be the closing balance from the current business day.
    E.g. after Close of Business Monday, the closing balance for Monday will be the closing balance from Monday.

9. Pending Cash

    This is the cash Journal transactions that have a Value Date in the future, i.e. have the state Pending.

sFTP location:

- /download/member_reports/yyyymmdd/STANDARD/reports (for pdf)
- /download/member_reports/yyyymmdd/STANDARD/data (for csv)

PDF File name format:

- yyyymmdd_HHMMSS_<Member ID>_ GENCFINSR.pdf
- E.g. 20180202_202822_A3001_GENCFINSR.pdf

CSV File name format:

- yyyymmdd_ <Member ID>_ FINANCIAL_SUMMARY.csv
- E.g. 20180222_A3001_FINANCIAL_SUMMARY.csv

Available Time:

- 20:30 on exchange open day

8. Margin Call Report

Attribute	Mandatory	Format	Description
Risk Calculation Node	Yes	String	The RCN connected to the collateral account. E.g.: 1. A3001_CUSTOMER_RCN ➢ for customer account for member A3001 2. A3001_PROPRIETARY_RCN ➢ For house account of member A3001
Collateral Account	Yes	String	The collateral account. E.g.: 1. A3001_CUSTOMER_RCN_CASH ➢ For customer cash account for member A3001 2. A3001_PROPRIETARY_RCN_CASH ➢ For house cash account of member A3001
Currency	Yes	String	For Position Currency Rows this column will contain the currency of the related positions. For Account Aggregation Rows this column will contain BASE ([CCY_CODE]). Note: If USD is the base currency, this column will be populated with "BASE (USD)".
iVM(Base)	Yes	Float	The indicative variation margin expressed in the base currency. Should be zero for EOD reports. Only populated for Account Aggregation Rows.
RVM (Pos)	Yes	Float	The realized variation margin expressed in the position currency. Only populated in Position Currency Rows.
Total Margin (Base)	Yes	Float	The total margin requirement for the position accounts related to the RCN. Only populated in Account Aggregation Rows.

Full Collateral Value (Pos)	Yes	Float	Full collateral value excluding hair cut and fx rates for the collateral position. Only populated in Position Currency Rows.
Available Collateral Value (Base)	Yes	Float	The available collateral value in the base currency after FX rates and hair cut.
Encumbered Collateral (Pos)	Yes	Float	The encumbered collateral expressed in the position currency. Only populated in Position Currency Rows.
Encumbered Collateral (Base)	Yes	Float	The encumbered collateral expressed in the base currency.
Excess/Deficit (Pos)	Yes	Float	The value from Full Collateral Value (Pos) subtracted by the the value from Encumbered Collateral (Pos). For EOD reports, a deficit (i.e. a negative amount) should be covered by a margin call. Only populated in Position Currency Rows.
Margin Shortfall (Base)	Yes	Float	The excess or deficit from the cover distribution. If a deficit, there should be a matching margin call. Only applicable for Account Aggregation Rows.
Unsettled Margin Calls (Base)	Yes	Float	Any outstanding margin calls taken into account during the cover distribution. Will be zero EOD reports. Only applicable for Account Aggregation Rows.
Utilized Hair Cut	Yes	Float	Haircut used during cover distribution. Only populated in Position Currency Rows.
FX Rate	Yes	Float	The fx rate used during cover distribution. Only populated in Position Currency Rows.

sFTP location:

- /download/member_reports/yyyymmdd/STANDARD/data

CSV File name format:

- yyyymmdd_HHMMSS_<Member ID>_GENCMCALLR.csv
- E.g. 20180308_201454_A3001_ GENCMCALLR.csv

9.Close Price Report

Attribute	Mandatory	Format	Description
Report Date	Yes	dd/mm/yyyy	Reporting date
Commodity	Yes	String	Underlying commodity, e.g. PO
Contract	Yes	String	Tradable Instrument ID, e.g. PF1806
Contract Type	Yes	String	e.g. FUTURES
Price	Yes	Float	This is Settlement Price
Price Type	Yes	String	“CLOSING”
Ccy	Yes	String	Currency. E.g. USD
Expiry	Yes	dd/mm/yyyy	Contract expiry date

sFTP location:

- /download/marketwide_reports/< YYYYMMDD >

CSV File name format:

- < YYYYMMDD > _CLOSE_PRICE.csv
- E.g. 20180309_CLOSE_PRICE.csv

Available Time:

- 20:30 on exchange open day

10. Cash Settlement Futures Report

Purpose:

- The purpose of this report is to give the Members breakdown of cash settled positions on that business day

Attribute	Mandatory	Format	Description
Report Date	Yes	dd/mm/yyyy	Reporting date
Member ID	Yes	String	Clearing Member ID. E.g. A3001
Position Account	Yes	String	Position Account ID. e.g. A1001_CO_123456
Contract	Yes	String	Tradable instrument ID as per req. e.g. PF1806
Instrument Type	Yes	String	Type of Future contract. E.g. Future
Underlying	Yes	String	Underlying Commodity Code E.g. UC
Currency	Yes	String	ISO3 currency code against which RVM is realized
Long Position	Yes	Integer	0 if no open position
Short Position	Yes	Integer	0 if no open position
Settlement Date	Yes	ccyy-mm-dd	Date on which position is cash settled (and thus closed)
Expiry Date	Yes	ccyy-mm-dd	Last trading date for the contract
Settlement Price	Yes	Float	Contract settlement price

sFTP location:

- /download/member_reports/ yyyymmdd/STANDARD/reports

CSV File name format:

- ccyymmdd_hhmmss_<Member ID>_GENCCSFUT.csv
- E.g. 20180919_200024_A3001_ GENCCSFUT.csv

Available Time:

- 20:30 on exchange open day

11. Rollover Rate

Purpose:

- The purpose of this report is to provide members rollover rate on that business day

Attribute	Mandatory	Format	Description
Report Date	Yes	dd/mm/yyyy	Reporting date
Contract	Yes	String	Tradable instrument ID as per req. e.g. UCP
Rollover Interest Rate	Yes	Float	Long position holder would pay rollover adjustment on positive rate and collect adjustment on negative rate. Short position holder would collect rollover adjustment on positive rate and pay adjustment on negative rate Specially on "No Roll Day". This value would be set to "Nil"
Ccy	Yes	String	Quote currency ISO3 code. E.g. CNH
No. of Days of Rollover Interest	Yes	Integer	Number of days rolled. Current day is a "No roll day" when this value is 0. No adjustment would be made on open position on the day. Rollover fee is not applicable either. Current day is a "Roll day" when this value equals to or greater than 1. Adjustment would be made on open position. Both "Rollover Bid" and "Rollover Ask" count in the multi-day factor so additional scaling is not required. One day rollover fee is applicable on the day.

sFTP location:

- /download/member_reports/yyyymmdd/marketwide/reports

CSV File name format:

- ccyymmdd_ <Member ID>_ROLLOVER_RATE.csv
- E.g. 20180919_A3001>_ROLLOVER_ RATE.csv

Available Time:

- 19:30 on exchange open day

12. Rollover Position

Purpose:

- The purpose of this report is to provide members breakdown of rollover positions and rollover adjustment against such outstanding positions

Attribute	Mandatory	Format	Description
Report Date	Yes	dd/mm/yyyy	Reporting date
Member ID	Yes	String	Clearing Member ID. E.g. A3001
Pos Acct	Yes	String	Position Account ID. e.g. A1001_CO_123456
Contract	Yes	String	Tradable instrument ID as per req. e.g. UCP
Contract Size	Yes	Integer	Contract multiplier
Underlying	Yes	String	Underlying common commodity
Open Long	Yes	Integer	0 if no open position
Open Short	Yes	Integer	0 if no open position
Net Long/Short	Yes	Integer	Positive for net long and negative for net short
Rollover Rate	Yes	Float	This column gives rollover rate as per “Rollover Rate” report
Rollover Interest	Yes	Float	Calculated total rollover adjustment against outstanding position. Positive for collection while negative for payment
Ccy	Yes	String	Quote currency ISO3 code. E.g. CNH

sFTP location:

- /download/member_reports/ yyyymmdd/STANDARD/data

CSV File name format:

- ccyymmdd_ <Member ID>_ROLLOVER_POSITION.csv
- E.g. 20190219_A3001_ROLLOVER_POSITION.csv

Available Time:

- 19:30 on exchange open day